LAMPIRAN

PERUSAHAAN SAMPEL HIPOTESIS 1

NO	Nama Perusahaan	Kode
1	AKR Corpindo	AKRA
2	Alakasa Industrindo	ALKA
3	Andhi Chandra Automotive	ACAP
4	Aqua Golden Mississipi	AQUA
5	Arwana Citra Mulia	ARNA
6	Asahimas Flat Glass	AMFG
7	Asia Plast Industries	APLI
8	Astra International	ASII
9	Astra Otoparts	AUTO
10	BAT Indonesia	BATI
11	Berlina	BRNA
12	Bentoel Int'l Investama	RMBA
13	Betonjaya Manunggal	BTON
14	Branta Mulia	BRAM
15	Citra Tubindo	CTBN
16	Colorpak Indonesia	CLPI
17	Dankos Laboratories	DNKS
18	Darya Varia Laboratories	DVLA
19	Davomas Abadi	ADFO
20	Duta Pertiwi Nusantara	DUTI
21	Dynaplast	DYNA
22	Eka Dharma Tape	EKAD
23	Fajar Surya Wisesa	FASW
24	Fast Food Indonesia	FAST
25	Gudang Garam	GGRM
26	HM Sampoerna	HMSP
27	Indocement Tunggal Perkasa	INTP
28	Indofood Sukses Makmur	INDF
29	Intan Wijaya International	INCI
30	Inter Delta	INTD
31	Intraco Penta	INTA
32	Jaya Pari Steel	JPRS
33	Jembo Cable Company	JECC
34	Kabelindo Murni	KBLM
35	Kageo Igar Jaya	IGAR
36	Kalbe Farma	KLBF
37	Karwell Indonesia	KARW
38	Kedaung Indah Can	KICI
39	Kimia Farma	KAEF

40	Komatsu Indonesia	KOMI
41	Lautan Luas	LTLS
42	Langgeng Makmur	LMPI
43	Lionmesh Prima	LMSH
44	Lion Metal Works	LION
45	Mandom Indonesia	TCID
46	Merck	MERK
47	Metrodata Electronics	MTDL
48	Multi Bintang Indonesia	MLBI
49	Multipolar Corporation	MLPL
50	Pan Brothers Tex	PBRX
51	Panasia Filamen Inti	PAFI
52	Panasia Indosyntec	HDTX
53	Prashida Aneka Niaga	
54	Prima Alloy Steel	PRAS
55	Pryridam Farma	PYFA
56	Ricky Putra Globalindo	RICY
57	Sanex Qianjiang Motor	SQMI
58	Sari Husada	SHDA
59	Schering Plough Indonesia	SCPI
60	Selamat Sempurna	SMSM
61	Semen Cibinong	SMCB
62	Sepatu Bata	BATA
63	Siwani Makmur	SIMA
64	SMART	SMAR
65	Sorini Corporation	SOBI
66	Sugi Samapersada	SUGI
67	Summit Plast	SMPL
68	Sunson Textile Manufacturer	SSTM
69	Suparma	SPMA
70	Surabaya Agung Industri Pulp	SAIP
71	Tempo Scan Pasific	TSPC
72	Tunas Baru Lampung	TBLA
73	Ultra Jaya Milk	ULTJ
74	Unilever Indonesia	UNVR
75	United Tractors	UNTR

OUTPUT HIPOTESIS 1

Statistik Deskriptif

Descriptive Statistics

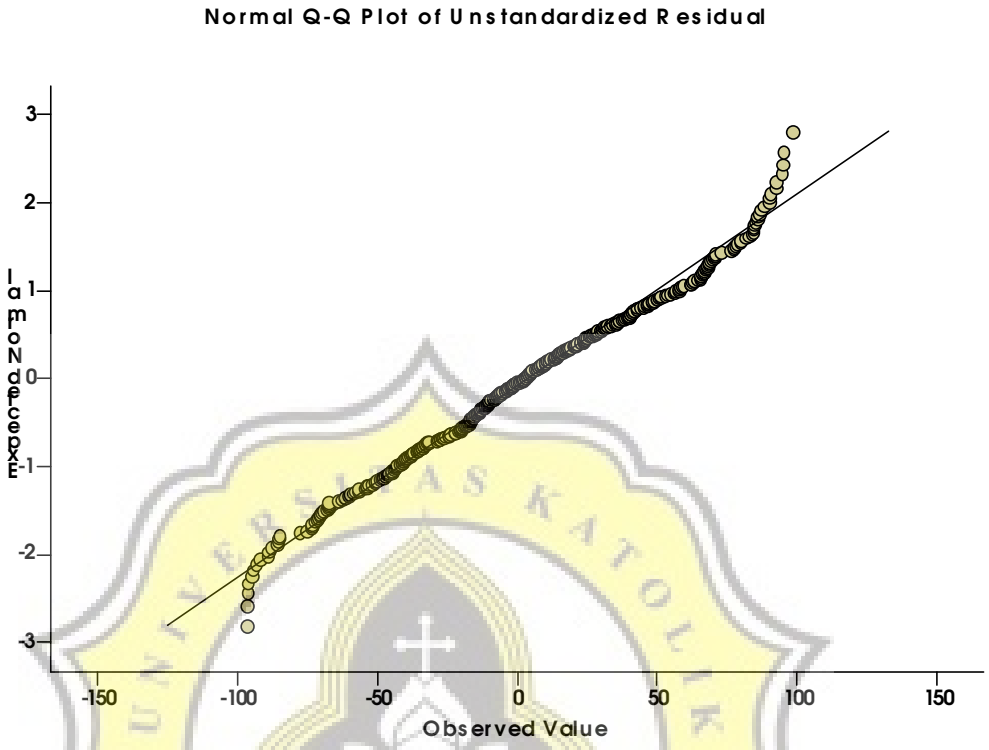
	N	Minimum	Maximum	Mean	Std. Deviation
CEC	402	-72,855	122,789	28,04206	45,834692
AsmInf	402	,005	262,940	12,35614	30,446353
Unstandardized Residual	402	-100,38320	94,57813	,0000000	45,83192188
Valid N (listwise)	402				

Uji Normalitas

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,039	402	,148	,987	402	,001

a Lilliefors Significance Correction



Regresi& AutoKorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,011(a)	,000	-,002	45,889176	2,029

a Predictors: (Constant), AsmInf
b Dependent Variable: CEC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	t	Sig.

1	(Constant)	28,247	2,470		11,434	,000
	AsmInf	-,017	,075	-,011	-,220	,826

a Dependent Variable: CEC

Heterokedastisitas

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5312897,052	2	2656448,526	,431	,650(a)
	Residual	2458417092,404	399	6161446,347		
	Total	2463729989,456	401			

a Predictors: (Constant), AsmInf, AsmSqr
b Dependent Variable: ResSqr

OUTPUT HIPOTESIS 2 (Portofolio Kecil)

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CEC	93	57,5210	357,5770	193,478011	78,7904393
AQKecil	93	10182,3046	27050,8007	19208,325815	4839,2071842
Unstandardized Residual	93	-157,96090	166,29590	,0000000	74,53331347
Valid N (listwise)	93				

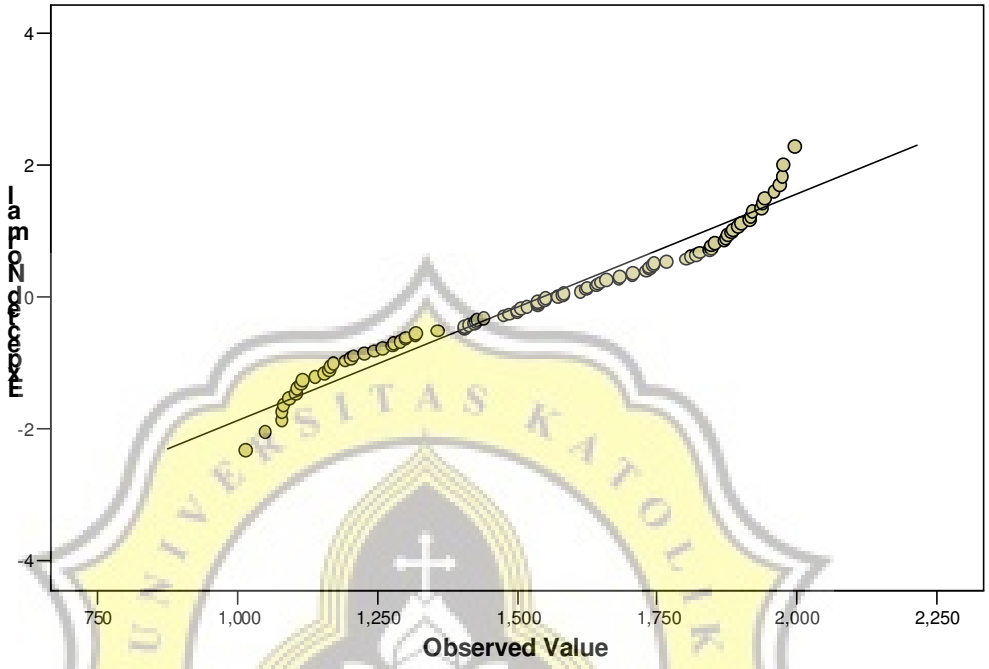
Uji Normalitas

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,092	93	,052	,941	93	,000

a Lilliefors Significance Correction

Normal Q-Q Plot of Unstandardized Residual



Regresi& AutoKorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,324(a)	,105	,095	74,9417182	2,079

a Predictors: (Constant), AQKecil
b Dependent Variable: CEC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	t	Sig.
1	(Constant)	294,887	31,972		9,223	,000
	AQKecil	-,005	,002	-,324	-3,270	,002

a Dependent Variable: CEC

Heterokedastisitas

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	93757509,474	2	46878754,737	1,123	,330(a)
	Residual	3756651618,492	90	41740573,539		
	Total	3850409127,966	92			

a Predictors: (Constant), AQKecil, AQSqr
b Dependent Variable: ResSqr

OUTPUT HIPOTESIS 2 (Portofolio Sedang)

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CEC	123	43,8700	376,2370	206,454821	84,2184964
AQSedang	123	28745,4094	68774,7722	42570,215502	10538,5556673
Unstandardized Residual	123	-168,40646	200,04578	,0000000	80,41438511
Valid N (listwise)	123				

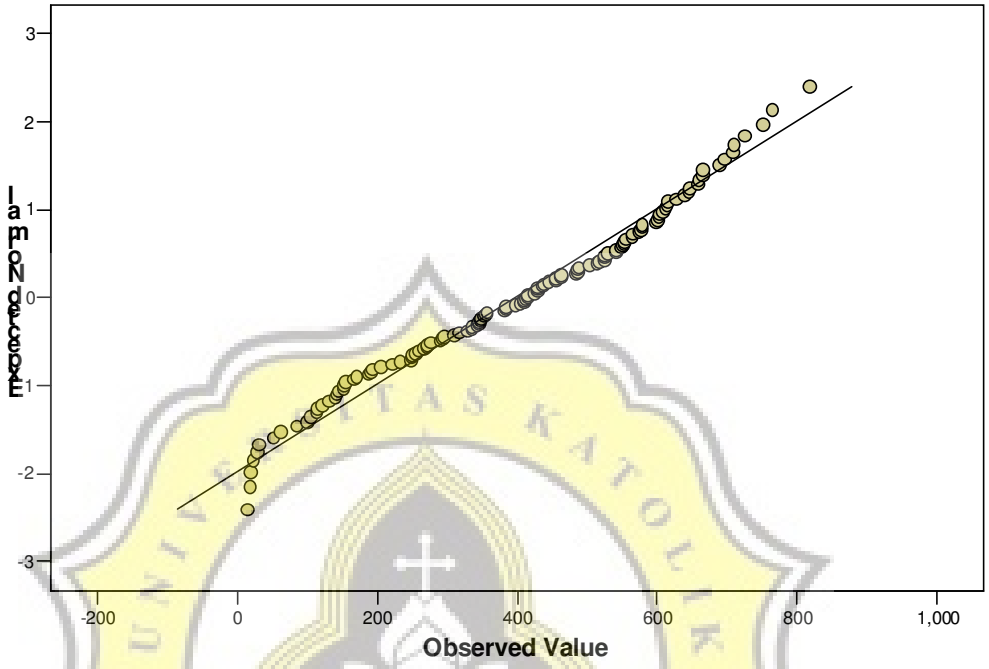
Uji Normalitas

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,071	123	,200(*)	,974	123	,018

* This is a lower bound of the true significance.
a Lilliefors Significance Correction

Normal Q-Q Plot of Unstandardized Residual



Regresi& Autokorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,297(a)	,088	,081	80,7459922	1,952

a Predictors: (Constant), AQSedang
b Dependent Variable: CEC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	t	Sig.
1	(Constant)	105,364	30,414		3,464	,001
	AQSedang	,002	,001	,297	3,423	,001

a Dependent Variable: CEC

Heterokedastisitas

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	27038846,689	2	13519423,345	,236	,790(a)
	Residual	6864820888,721	120	57206840,739		
	Total	6891859735,410	122			

a Predictors: (Constant), AQSedang, AQSqr
b Dependent Variable: ResSqr

OUTPUT HIPOTESIS 2 (Portofolio Besar)

Statisitk Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CEC	114	64,185	384,778	216,71861	81,826321
AQBesar	114	72538,5531	4179600,6600	547011,659951	834735,7376578
Unstandardized Residual	114	-148,43306	173,66233	,0000000	81,11315171
Valid N (listwise)	114				

Uji Normalitas

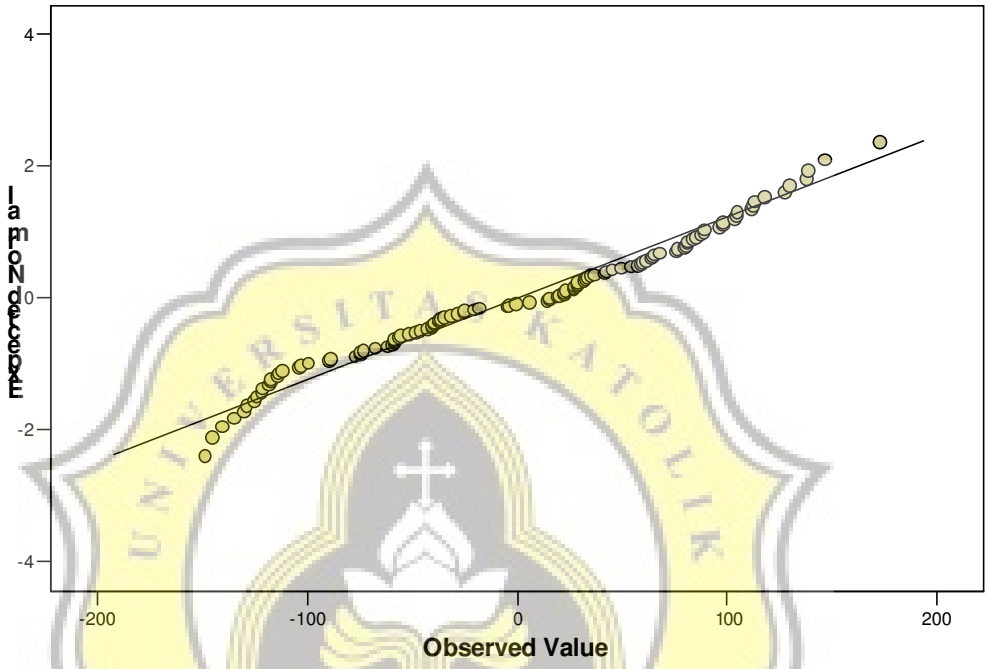
Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.

Unstandardized Residual	,082	114	,057	,967	114	,006

a Lilliefors Significance Correction

Normal Q-Q Plot of Unstandardized Residual



Regresi& Autokorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,132(a)	,017	,009	81,474459	2,065

a Predictors: (Constant), AQBesar
b Dependent Variable: CEC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	t	Sig.

1	(Constant)	209,655	9,135		22,950	,000
	AQBesar	,000	,000	,132	1,406	,162

a Dependent Variable: CEC

Heterokedastisitas

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	178054468,725	2	89027234,363	2,165	,120(a)
	Residual	4563793302,501	111	41115254,977		
	Total	4741847771,226	113			

a Predictors: (Constant), AQBesar, AQSqr
b Dependent Variable: ResSqr